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RMR F.I.R.E. Fund  
Form NSAR-A  
August 21, 2006

PAGE 1  
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000 E000000 NF  
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008 D030001 02458  
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010 A000002 STATE STREET BANK AND TRUST CO.  
010 B000002 812-12992  
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012 A000001 Wells Fargo Bank NA  
012 B000001 85-10133  
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013 A000001 ERNST & YOUNG LLP  
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015 A000001 STATE STREET BANK AND TRUST CO.  
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 020 A000001 STIFEL NICOLAUS & CO., INC.  
 020 B000001 84-1436680  
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 020 A000002 WACHOVIA SECURITIES LLC  
 020 B000002 34-1542819  
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 020 A000003 BEAR STEARNS SECURITIES CORP  
 020 B000003 13-3299429  
 020 C000003 2  
 020 A000004 LEHMAN BROTHERS  
 020 B000004 13-3216325  
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 020 A000005 CITIGROUP GLOBAL MARKETS INC.  
 020 B000005 13-3214963  
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 020 A000006 MCDONALD & CO. INVESTMENTS  
 020 B000006 34-0642435  
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 020 A000007 SANDLER O'NEILL  
 020 B000007 13-3481277  
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 020 A000008 BANC/AMERICA SECURITIES LLC MONTGOMERY  
 020 B000008 13-4078651  
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 020 A000009 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
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 022 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
 022 B000002 13-5674085  
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 022 B000003 13-2730828  
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 022 C000003 695  
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 022 B000004 54-0796506  
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 022 B000006 13-3224016  
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 022 A000007 PERSHING LLC  
 022 B000007 13-3769702

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087	A020000	74963M101
087	A030000	RFR
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088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	THOMAS M. O'BRIEN	
TITLE	PRESIDENT	